

**EXHIBIT A**

**IDENTIFIED TRANSACTIONS OF U.S. BANK WITH DERIVATIVE CONTRACTS WITH A  
LEHMAN AFFILIATE AS A COUNTERPARTY**

**STRUCTURED FINANCE**

1. Conseco HEL 2001-D
2. Conseco Mahcs 2001-4
3. Conseco Mahcs 2002-1
4. LEHMAN ABS 2002-A
5. LXS 2006-10N
6. SASCO 2006-RF2
7. LXS 06-16N
8. GPMF 2006-AR5
9. GPMF 2006-AR6
10. GPMF 2006-AR7
11. LXS 2006-18N
12. SARM 2006-11
13. SASCO 2006-RF4
14. GPMF 2006-AR8
15. SARM 2006-12
16. LXS 2007-2N
17. BNC 2007-1
18. SASCO 2007-BC2
19. GPMF 2007-AR1
20. LXS 2007-4N
21. SASCO 2007-RF1
22. SASCO 2007-EQ1
23. GPMF 2007-AR2
24. LMT 2007-6
25. LXS 2007-12N
26. SASCO 2007-4
27. LBSBC 2007-2
28. LXS 2007-15N
29. SASCO 2007-BNC1
30. SASCO 2007-RF2
31. SASCO 2008-1
32. SARM 2008-2
33. SASCO 2005-RF7
34. SASCO 2004-NP2
35. SASCO 2005-GEL1
36. SASCO 05-RF2
37. SASCO 05-RF3
38. SASCO 05-RF4

- 39. SASCO 05-RF5
- 40. LMT 2005-2
- 41. SASCO 05-RF6
- 42. LXS 2005-9N
- 43. LXS 2006-8 Successor Trustee
- 44. SASCO 2005-RF1
- 45. LXS 2006-12N
- 46. SARM NIM 2005-19XS-1

**CORPORATE MUNICIPAL WEST**

- 47. Guam Pwr Auth Revenue Bonds Ser 1999
- 48. Guam Econ Dev Auth Tobacco 2007 A,B
- 49. WSHFC #401 SKYLINE 07C/D SP INT
- 50. Santa Barbara CLTA 03 & 06 Revenue Bonds
- 51. BAKERSFIELD SD/INS 1989-RESERVE
- 52. BAKERSFIELD SD/INS 1989-EXTRAORD LOS
- 53. Redlands Fin. Auth Wastewater 99A
- 54. Redlands Fi Auth 99 A
- 55. CITY OF INDUSTRY CUSTODY AC 2004
- 56. CITY OF INDUSTRY CUSTODY AC 2004
- 57. ID State Bldg Auth 92 SER D & 98 SER B
- 58. ID ST BLDG AUTH 1992E/98C
- 59. UNIV. MED. CTR Debt Service Deposit Agmt
- 60. CHFFA STANFORD 2003A RESERVE FD
- 61. CHFFA STANFORD 2003B RESERVE FD
- 62. CHFFA STANFORD 2003C RESERVE FD
- 63. CHFFA STANFORD 2003D RESERVE FD
- 64. ABAG (ABHOW) 1997 A 1998 A,B & 2002 A
- 65. Redding Electric Series 1992 SAVRS
- 66. MODESTO 1993 COP CMNTY CTR RESERVE
- 67. ABAG ASIAN HEALTH 1995 RESERVE
- 68. LADWP DECOMISSION TRUST
- 69. Tobacco SA #1 2002 WA
- 70. WHEFA #53 Whitworth 2006
- 71. City of Vancouver (Vancouver Conf Center) 2003
- 72. OCTA (91 Exp Lanes) 2003 A, B-1 and B-2
- 73. Nevada Forward Delivery Agreement
- 74. Dawson Ridge Metro Dist #1 Ltd Tax 92A&B
- 75. ABAG/Episcopal Homes 1998 Ref COP
- 76. LAS VEGAS RDA DOWNTOWN SER. 1995B
- 77. Las Vegas Downtown RDA Sub 2003A
- 78. MFFA MISSION RIDGE 2002 BD RESERVE
- 79. Centinela Valley UHSD 2000 C&D Escrow Fd
- 80. No. Orange CCD Ser 2002A & 2003B Escrow
- 81. THOUSAND OAKS CFD#1988-1 2003 BD FD

82. WSHFC #436 PANORAMA 2008 PROJECT FD

**CORPORATE MUNICIPAL SOUTH EAST**

- 83. FLEET LANDING ESCROW AND CUSTODIAN 1994 R&R RESERVE AND OPERATING FUND CUSTODY
- 84. Coffee Regional Medical Center
- 85. Cherokee County Water Sewerage Authority
- 86. AHS/ORANGE CNTY HLTH 2002 TRUST FD
- 87. Fulton Dekalb Hosp 2003 DS Fulton PA
- 88. Brunswick W&S 1992 Reserve Fund  
Brunswick W&S 2001 Debt Service Account
- 89. TUFF/Yama Design Ctr Ser 01A due 1/1/27
- 90. Virginia Commonwealth Ref Escrow S2004
- 91. Fulton Cty W&S 1992 - DSR - Undefeased
- 92. Buckeye Tobacco Settlement Finance Authority 2007 Reserve Fund Agreement
- 93. VAS/AGWS TRUST AC
- 94. BFC Remic Class A & B S-96 Parcel 49
- 95. LA PUBLIC 98 DSR
- 96. MAYFLOWER RETIREMENT CENTER
- 97. TAMPA SPORTS AUTHORITY 2005
- 98. St. Joseph's/Candler Health Systems 2003
- 99. St. Joseph's/Candler Health Systems 2003
- 100. Mercer University
- 101. REBOUND CARE 1992 CUST
- 102. BHS RESERVE INTERMED FIXED INC/PIMCO
- 103. BHS RESERVE INTERMED FIXED INC/PIMCO
- 104. BHS RESERVE INTERMED FIXED INC/PIMCO
- 105. BHS RESERVE INTERMED FIXED INC/WAM
- 106. BUTLER VRDO LIFESPHERE BD FUND
- 107. Xavier University
- 108. WMS/AGWS TRUST AC
- 109. BAYPRIMEX AGENCY
- 110. CLARK 95 DEBT SERVICE RESERVE
- 111. CLARK/ATLANTA UNIV 1995 COLLATERAL
- 112. SOUTHERN CONNECT 1998 SENIOR DSRSV
- 113. SOUTHERN CONNECT 1998 SUB DSRSV FD
- 114. EMP RE 04
- 115. EMP RE 04
- 116. EPMG RE 04
- 117. EPMG RE 04
- 118. KANAWHA INS/MLMI
- 119. EPMG RE 04
- 120. REDBANK RIT 2003
- 121. FCEDA/GOODWIN HOUSE SERIES 2007 DSRF

- 122. Capital Trust Agency Housing Revenue Bonds Series 2005 A,B,C,D (AHF Bay Fund - Obligor)
- 123. ASU General Tuition Fee Rev Bonds
- 124. Muscle Shoals W& S S-2004
- 125. TARACORP ESC 1999

CORPORATE MUNICIPAL CENTRAL REGION

- 126. Pansophia Academy Full Term Certificates of Participation Series 1999
- 127. Pansophia Academy, Michigan Full Term Certificates of Participation Series 2001
- 128. CESAR CHAVEZ ACADEMY FULL TERM COP 2003
- 129. Marshall Academy, MI Full Term Certificates of Participation, Series 2005
- 130. Allen Academy Full Term COP Series 2003
- 131. Summit Academy North, MI Public School Academy Revenue and Refunding Bonds, Series 2005
- 132. DULUTH EDA SR 93C DEBT SVC RESV
- 133. BRAINERD SR 93E DEBT SVC RESERVE
- 134. City of Detroit Defeasance Escrow and Forward Delivery Agreement
- 135. NJEDA Airis Newark LLC/Aeroterm
- 136. University of Medicine & Dent. University Housing Series 2004
- 137. NJHCFFA South Jersey Hospital Issue 02 & 06

CORPORATE MUNICIPAL NORTHEAST

- 138. MIFA MBRC DEBT SERVICE RESERVE FUND
- 139. MASS STATE COLLEGE BLD AUTH BDS 2003 A
- 140. MASS STATE COLLEGE BLD AUTH BDS 2003 B
- 141. MASS STATE COLLEGE BLD AUTH BDS 2004A (Debt Ser)
- 142. MASS STATE COLLEGE BLD AUTH BDS 2004A (Reserve)
- 143. MASS STATE COLLEGE BLD AUTH BDS 99-1 & 99-A
- 144. MASS STATE COLLEGE BLD AUTH BDS 2000-1
- 145. MASS STATE COLLEGE BLD AUTH BDS 2006-A
- 146. Southbridge Training
- 147. MWPAT Pool Program Bonds, Series 7
- 148. MWPAT Pool Program Bonds, Series 8
- 149. MBTA ASSESSMENT 2006 SERIES A
- 150. MBTA Sales Tax Deal 2006 Series C
- 151. Coventry,CT Refunding Escrow dtd 2/3/04
- 152. RSD #19 ISSUE OF 2003 REF ESCR DTD 12/23
- 153. AFICA Ana G. Mendez Series 1998
- 154. AFICA Ana G. Mendez Series 1999
- 155. Puerto Rico Housing Financy Agency/Public Housing Admin Ser 2003
- 156. Briarwood Commercial Paper Trust
- 157. Coral Commercial Paper Trust
- 158. Crimson Commercial Paper Trust
- 159. Jasper Commercial Paper Trust

- 160. Sapphire Commercial Paper Trust
- 161. Puerto Rico PBA

CDO BOSTON

- 162. Airlie LCDO II (Pebble Creek 2007-1)
- 163. Aviv LCDO 2006-2
- 164. Exum Ridge CBO 2006-4
- 165. Exum Ridge CBO 2006-5
- 166. Pebble Creek LCDO 2006-1
- 167. Airlie CDO I, Ltd.
- 168. Aviv LCDO 2006-1, Limited
- 169. Airlie LCDO I (Aviv LCDO 2006-3), Ltd.
- 170. Exum Ridge CBO 2007-1, Ltd.
- 171. Exum Ridge CBO 2007-2, Ltd.
- 172. SGS HY Credit Fund I (Exum Ridge CBO 2006-3), Ltd.
- 173. Exum Ridge CBO 2006-1
- 174. Exum Ridge CBO 2006-2
- 175. Pebble Creek LCDO 2007-3
- 176. White Marlin CDO 2007-1

CDO ACTIVELY MANAGED SWAPS

- 177. AMMC CLO V, LTD.
- 178. ING Investment Management CLO I, LTD
- 179. ING Investment Management CLO II, LTD
- 180. Gulfstream-Compass CLO 2002-I Ltd.
- 181. Gulfstream-Compass CLO 2003-I Ltd.
- 182. Gulfstream-Compass CLO 2004-I Ltd.
- 183. Gulfstream-Compass CLO 2005-I Ltd.
- 184. Gulfstream-Compass CLO 2005-II Ltd.
- 185. Gulfstream-Sextant CLO 2006-I Ltd.
- 186. Gulfstream-Sextant CLO 2007-I Ltd.
- 187. Ares IIR CLO Ltd.
- 188. Ares VR CLO Ltd.
- 189. Ares VIR CLO Ltd.
- 190. Ares VII CLO Ltd.
- 191. Ares VIII CLO Ltd.
- 192. Ares X CLO Ltd.
- 193. Madison Avenue Structure Finance

CDO's

- 194. Alta CDO 2007-2
- 195. Stowe CDO 2008-1
- 196. Cherry Hill 2007-2

197. Greystone CDO 2008-4
198. Penns Landing
199. Stowe CDO 2008-2A
200. 801 Grand CDO 2006-1
201. 801 Grand CDO 2006-2
202. Alta CDO 2007-1
203. Cherry Hill 2007-1
204. Copper Creek CDO
205. Lakeview 2007-1
206. Lakeview 2007-2
207. Lakeview 2007-3
208. Lakeview 2007-4
209. Solar V CDO
210. Barton Springs 2005-1
211. Barton Springs 2005-2
212. Bluepoint CDO 2005-1
213. Freedom Park
214. Greystone CDO 2006-1
215. Greystone CDO 2006-2
216. Greystone CDO 2006-3
217. Jefferson Valley 2006-1
218. Pantera Vive CDO
219. Robania CDO
220. Stoney Hill
221. Stowe CDO
222. Sunset Park 2005-3
223. Sunset Park 2005-5
224. Sunset Park 2005-6
225. Bluepoint CDO 2005-2-Eurobor